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Definitions of **singular value decomposition** on the Web:

- Any mxn matrix X may be decomposed into three matrices U, D, V (with dimensions mxm, mxn, and nxn, respectively) in the form: X=UDV t , where the columns of U are orthogonal, D is a diagonal matrix of singular values, and the columns of V are orthogonal. The singular value decomposition of a variance-covariance matrix S is written as S=ELE t , where L is the diagonal matrix of eigenvalues and E the matrix of eigenvectors.
  life.bio.sunysb.edu/morph/glossary/gloss2.html

- affine transformation
  www.cs.brown.edu/research/ai/dynamics/tutorial/Documents/Vocabulary.html

- In linear algebra the singular value decomposition (SVD) is an important factorization of a rectangular real or complex matrix, with several applications in signal processing and statistics. This matrix decomposition is analogous to the diagonalization of symmetric or Hermitian square matrices using a basis of eigenvectors given by the spectral theorem.
  en.wikipedia.org/wiki/Singular_value_decomposition

Related phrases: generalized singular value decomposition

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Definitions of **generalized singular value decomposition** on the Web:

- In linear algebra the generalized singular value decomposition ('GSVD) is a matrix decomposition more general than the singular value decomposition. It is used to study the conditioning and regularization of linear systems with respect to quadratic semi-norms.
  en.wikipedia.org/wiki/Generalized_singular_value_decomposition

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